



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 04-July-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME	CUMULATIVE VOLUME
Future									
Jul 2016	DAEU	Future	136	16.2262	16.2162	0.0000	0.0000	0	0.00
Jul 2016	DAEU	Future	65	16.2845	16.2701	0.0000	0.0000	0	0.00
Aug 2016	DAEU	Future	3	16.3523	16.3369	0.0000	0.0000	0	0.00
Sep 2016	DAEU	Future	34	16.5309	16.5206	0.0000	0.0000	0	0.00
			<u>238</u>					<i>0.00</i>	<i>0.00</i>
Total			238					0.00	0.00
									<i>103,575.00</i>
									<i>1,309,222,269.80</i>
Future									
Aug 2016	DAGB	Future	131	19.4881	19.4629	0.0000	0.0000	0	0.00
Apr 2017	DAGB	Future	73	20.5715	20.5464	0.0000	0.0000	0	0.00
			<u>204</u>					<i>0.00</i>	<i>0.00</i>
									<i>37,793.00</i>
									<i>590,646,548.00</i>
Option									
Sep 2016	DAGB	21.20 Put	12,264	1739.2813	1758.1685	0.0000	0.0000	0	0.00
Sep 2016	DAGB	25.85 Call	12,264	9.4187	10.1112	0.0000	0.0000	0	0.00
			<u>24,528</u>					<i>0.00</i>	<i>0.00</i>
Total			24,732					0.00	0.00
									<i>180,113.00</i>
									<i>0.00</i>
Future									
Jul 2016	DAUS	Future	2,110	14.6057	14.6145	0.0000	0.0000	0	0.00
Jul 2016	DAUS	Future	265	14.6086	14.6172	0.0000	0.0000	265	3,867,675.00
Jul 2016	DAUS	Future	1,541	14.6115	14.6199	0.0000	0.0000	120	1,751,952.00
Aug 2016	DAUS	Future	1,713	14.6319	14.6386	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	646	14.6610	14.6693	0.0000	0.0000	0	0.00
Aug 2016	DAUS	Future	3,367	14.7019	14.7145	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	259	14.7516	14.7658	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	500	14.7867	14.7997	0.0000	0.0000	0	0.00
Sep 2016	DAUS	Future	900	14.7897	14.8025	0.0000	0.0000	0	0.00
Oct 2016	DAUS	Future	830	14.8370	14.8490	0.0000	0.0000	0	0.00
Dec 2016	DAUS	Future	251	15.0189	15.0314	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>	<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>	
		12,382					385.00	5,619,627.00	
								3,909,705.00	
								42,176,821,455.30	
Option									
Jul 2016	DAUS	14.50 Put	22,600	39.1718	91.7075	0.0000	0.0000	0	0.00
Jul 2016	DAUS	14.60 Put	1,000	89.9444	140.9662	0.0000	0.0000	0	0.00
Jul 2016	DAUS	14.80 Put	3,000	258.8362	289.2557	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.16 Put	4,000	613.0218	616.0217	0.0000	0.0000	0	0.00
Jul 2016	DAUS	14.24 Put	6,000	66.0218	68.6187	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.00 Put	4,000	487.7638	487.2788	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.54 Put	6,000	986.6835	977.6317	0.0000	0.0000	0	0.00
Jul 2016	DAUS	15.15 Put	15,000	658.7014	662.3661	0.0000	0.0000	0	0.00
Jul 2016	DAUS	16.60 Put	7,229	2004.0641	1996.9295	0.0000	0.0000	0	0.00
Jul 2016	DAUS	18.19 Call	7,229	2.2651	1.9950	0.0000	0.0000	0	0.00
Jul 2016	DAUS	11.80 Put	250	0.2197	0.2652	0.0000	0.0000	0	0.00
Jul 2016	DAUS	13.50 Put	150	21.6789	22.3220	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.13 Call	250	3.8497	4.3809	0.0000	0.0000	0	0.00
Jul 2016	DAUS	17.45 Call	150	2.5718	2.7471	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.52 Put	18,400	276.3219	286.8254	0.0000	0.0000	0	0.00
Aug 2016	DAUS	14.68 Call	18,400	301.3301	318.3416	0.0000	0.0000	0	0.00
Aug 2016	DAUS	12.70 Put	2,000	6.1430	8.5429	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.52 Call	2,000	126.1334	136.8418	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.81 Call	10,000	101.9262	110.7581	0.0000	0.0000	0	0.00
Aug 2016	DAUS	15.84 Put	5,000	1275.1855	1275.0610	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.39 Call	5,000	12.3625	15.3464	0.0000	0.0000	0	0.00
Aug 2016	DAUS	16.01 Call	5,000	85.8339	93.5385	0.0000	0.0000	0	0.00
Aug 2016	DAUS	11.80 Put	250	3.5541	3.4989	0.0000	0.0000	0	0.00
Aug 2016	DAUS	13.50 Put	150	62.4881	67.0990	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.70 Call	250	16.1184	18.7758	0.0000	0.0000	0	0.00
Aug 2016	DAUS	17.93 Call	150	12.6037	14.2562	0.0000	0.0000	0	0.00
Sep 2016	DAUS	15.00 Call	133	400.1255	416.0928	0.0000	0.0000	0	0.00
Sep 2016	DAUS	16.50 Call	121	98.4845	105.8487	0.0000	0.0000	0	0.00
Sep 2016	DAUS	14.95 Put	1,000	640.7075	642.7489	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.71 Call	1,000	11.2666	18.1182	0.0000	0.0000	0	0.00
Sep 2016	DAUS	11.80 Put	250	7.0388	6.8498	0.0000	0.0000	0	0.00
Sep 2016	DAUS	13.50 Put	150	109.0288	113.7180	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.25 Call	250	40.0520	43.8589	0.0000	0.0000	0	0.00
Sep 2016	DAUS	18.41 Call	150	36.2885	40.1214	0.0000	0.0000	0	0.00
Oct 2016	DAUS	11.80 Put	250	9.5993	9.4203	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.50 Put	150	144.6395	150.2886	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.77 Call	250	62.5724	67.0190	0.0000	0.0000	0	0.00
Oct 2016	DAUS	18.85 Call	150	60.5752	64.9401	0.0000	0.0000	0	0.00
Oct 2016	DAUS	13.25 Put	9,960	103.4552	107.6792	0.0000	0.0000	0	0.00
Oct 2016	DAUS	15.06 Put	9,960	779.2100	784.6950	0.0000	0.0000	0	0.00

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Oct 2016	DAUS	16.14 Call	9,960	294.6873	307.4846	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	14.95 Put	8,695	726.3161	732.4820	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	16.36 Call	8,695	289.5710	301.8811	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.26 Put	9,615	123.1127	126.2444	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	15.60 Put	9,615	1159.5313	1163.5519	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	17.09 Call	9,615	209.7001	220.0945	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	11.80 Put	250	11.8328	11.6256	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	13.50 Put	150	179.5475	185.9027	0.0000	0.0000	0	0.00	
Nov 2016	DAUS	19.40 Call	400	87.4054	93.1310	0.0000	0.0000	0	0.00	
			224,227					0.00	0.00	8,136,966.00
		Total	236,609					385.00	5,619,627.00	12,046,671.00
										42,176,821,455.30
Future										
Sep 2016	EUUS	Future	13,073	1.1168	1.1152	1.1175	1.1175	30	335,250.00	
			13,073					30.00	335,250.00	281,326.00
		Total	13,073					30.00	335,250.00	281,326.00
										3,192,049,294.00
Future										
Sep 2016	ZAAD	Future	8,463	11.1054	11.0185	0.0000	0.0000	0	0.00	
Dec 2016	ZAAD	Future	381	11.2732	11.1848	0.0000	0.0000	0	0.00	
Mar 2017	ZAAD	Future	2,937	11.4308	11.3415	0.0000	0.0000	0	0.00	
			11,781					0.00	0.00	2,869,229.00
		Total	11,781					0.00	0.00	2,901,606.00
										23,647,991,071.00
Future										
Sep 2016	ZADK	Future	132	2.2157	2.2169	0.0000	0.0000	0	0.00	
			132					0.00	0.00	1,784.00
		Total	132					0.00	0.00	1,784.00
										40,486,205.00
Future										
Sep 2016	ZAEU	Future	47,375	16.4875	16.4788	16.4802	16.4043	398	6,548,986.40	
Dec 2016	ZAEU	Future	17,882	16.8487	16.8368	16.8393	16.8393	15	252,589.50	
Mar 2017	ZAEU	Future	5,000	17.1923	17.1788	0.0000	0.0000	0	0.00	
Jun 2017	ZAEU	Future	77,291	17.6026	17.5865	0.0000	0.0000	0	0.00	
			147,548					413.00	6,801,575.90	9,150,115.00
		Total	147,548					413.00	6,801,575.90	9,150,115.00
										125,277,042,131.30
Option										
Sep 2016	ZAEU	17.00 Call	700	373.7166	380.7038	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	908.3101	921.8935	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	100.3375	102.4575	0.0000	0.0000	0	0.00	
			6,622					0.00	0.00	4,688,091.00
		Total	154,170					413.00	6,801,575.90	13,838,206.00
										125,277,042,131.30

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Future											
Sep 2016	ZAFR	Future	6,340	15.2596	15.2303	0.0000	0.0000	0	0.00		
			<u>6,340</u>					<u>0.00</u>	<u>0.00</u>	<u>550,074.00</u>	<u>5,683,377,915.80</u>
		Total	6,340					0.00	0.00	550,074.00	5,683,377,915.80
Future											
Sep 2016	ZAGB	Future	72,551	19.6327	19.6144	19.6593	19.5112	181	3,542,912.50		
Dec 2016	ZAGB	Future	679	20.0170	19.9957	20.0170	19.9502	35	700,296.40		
Mar 2017	ZAGB	Future	287	20.3823	20.3592	20.3700	20.3700	3	61,110.00		
Jun 2017	ZAGB	Future	9,525	20.8161	20.7887	0.0000	0.0000	0	0.00		
Dec 2017	ZAGB	Future	520	21.0448	21.0143	0.0000	0.0000	0	0.00		
			<u>83,562</u>					<u>219.00</u>	<u>4,304,318.90</u>	<u>5,976,834.00</u>	<u>96,388,137,241.60</u>
Option											
Sep 2016	ZAGB	18.90 Put	15,000	295.8372	308.5714	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	22.50 Call	500	53.4650	52.7326	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	23.60 Call	10,000	22.0446	21.9805	0.0000	0.0000	0	0.00		
Sep 2016	ZAGB	25.30 Call	800	20.9312	24.2761	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	17.13 Put	4,885	112.4930	115.8723	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	18.41 Put	783	322.6497	328.1369	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	21.41 Put	4,885	1908.7547	1923.9931	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	23.01 Put	783	3230.1695	3248.9550	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	24.46 Call	4,885	105.9972	104.1215	0.0000	0.0000	0	0.00		
Dec 2016	ZAGB	26.94 Call	783	16.7734	15.5372	0.0000	0.0000	0	0.00		
			<u>43,304</u>					<u>0.00</u>	<u>0.00</u>	<u>1,706,439.00</u>	<u>0.00</u>
		Total	126,866					219.00	4,304,318.90	7,683,273.00	96,388,137,241.60
Future											
Sep 2016	ZAJY	Future	760	0.1443	0.1443	0.1437	0.1437	160	2,299,670.00		
Dec 2016	ZAJY	Future	7,469	0.1475	0.1474	0.0000	0.0000	0	0.00		
Mar 2017	ZAJY	Future	1,490	0.1505	0.1505	0.0000	0.0000	0	0.00		
			<u>9,719</u>					<u>160.00</u>	<u>2,299,670.00</u>	<u>754,468.00</u>	<u>7,994,361,651.80</u>
		Total	9,719					160.00	2,299,670.00	754,468.00	7,994,361,651.80
Future											
Sep 2016	ZAKS	Future	1,266	0.1441	0.1441	0.0000	0.0000	0	0.00		
			<u>1,266</u>					<u>0.00</u>	<u>0.00</u>	<u>20,449.00</u>	<u>283,026,470.00</u>
		Total	1,266					0.00	0.00	20,449.00	283,026,470.00
Future											
Sep 2016	ZAUM	Future	667	14.7633	14.7771	0.0000	0.0000	40	59,082,500.00		
Dec 2016	ZAUM	Future	70	15.0338	15.0463	15.0169	15.0169	1	1,501,690.00		

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Mar 2017	ZAUM	Future	54	15.2868	15.2993	0.0000	0.0000	0	0.00		
			791					41.00	60,584,190.00	126,715.00	141,402,158,990.00
		Total	791					41.00	60,584,190.00	131,238.00	141,402,158,990.00

Future

Sep 2016	ZAUS	Future	645,315	14.7633	14.7771	14.7955	14.6829	26,554	392,588,010.20		
Dec 2016	ZAUS	Future	101,043	15.0338	15.0463	15.0602	14.9683	7,395	110,850,714.00		
Mar 2017	ZAUS	Future	25,450	15.2868	15.2993	15.3000	15.2325	62	946,767.30		
Jun 2017	ZAUS	Future	155,289	15.5866	15.5987	0.0000	0.0000	0	0.00		
Sep 2017	ZAUS	Future	2,700	15.6693	15.6816	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	Future	70	15.7068	15.7195	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	15.7443	15.7573	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	15.7818	15.7952	0.0000	0.0000	0	0.00		
			930,007					34,011.00	504,385,491.50	115,107,794.00	1,265,348,553,446.00

Option

Sep 2016	ZAUS	13.24 Put	405	61.3051	64.6218	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.56 Put	20,000	106.6401	111.3034	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.68 Put	7,500	130.1172	135.1084	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.70 Put	2,240	134.3710	139.4115	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	13.78 Put	7,500	152.4003	157.6229	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.00 Call	1,000	974.1154	993.4742	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.20 Put	2,000	279.6214	284.4643	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.50 Put	47,500	406.4260	411.0660	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.60 Call	1,000	618.2699	636.5288	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.60 Put	65	454.9699	459.4288	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.62 Call	5,000	608.3490	626.5643	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.70 Put	2,240	506.5889	510.8083	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.72 Call	5,000	560.5757	578.5437	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	14.76 Put	20,000	539.1478	543.0609	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.00 Call	1,300	445.9420	462.0782	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.00 Put	65	682.6420	684.9782	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.30 Call	2,000	346.8932	361.4645	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.60 Put	1,000	1105.4483	1104.4117	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	15.70 Put	325	1183.5099	1181.9183	0.0000	0.0000	650	0.00		
Sep 2016	ZAUS	15.86 Call	7,500	215.3128	226.6422	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	16.00 Call	201	191.0517	201.6271	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	16.03 Call	7,500	186.2212	196.6374	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	16.39 Call	20,000	136.4930	145.3493	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	16.51 Call	15,000	122.8250	131.1529	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	16.64 Call	635	109.5764	117.3533	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	16.66 Call	5,000	107.6700	115.3643	0.0000	0.0000	0	0.00		
Sep 2016	ZAUS	16.70 Call	1,600	103.9611	111.4921	0.0000	0.0000	0	0.00		

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Sep 2016	ZAUS	17.00 Call	1,000	80.0160	86.4048	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.50 Call	405	52.0701	56.8736	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	17.70 Call	10,000	43.9867	48.2614	0.0000	0.0000	0	0.00
Sep 2016	ZAUS	19.55 Call	17,500	8.6480	13.4864	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	11.80 Put	250	14.0790	13.4625	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.22 Put	725	142.2386	147.7382	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.35 Put	6,600	167.1149	173.8543	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	150	199.7425	206.9511	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	3,200	249.8212	257.5732	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	54,190	339.8827	348.2160	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,125	414.5941	422.1570	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	520.5431	528.2734	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	23,489	543.3916	551.1282	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	605.3467	613.0673	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	3,200	640.2119	647.8995	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	691.8185	699.4338	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.91 Put	100	750.9862	758.4874	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.98 Put	1,700	789.9172	797.3259	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	600	835.0196	854.9006	0.0000	0.0000	600	0.00
Dec 2016	ZAUS	15.00 Put	29,368	801.2196	808.6006	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	919.7639	926.6193	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	925.9131	932.7335	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	679.9926	698.6667	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Put	31,590	1046.1926	1052.3667	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Call	750	645.8574	664.1605	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	1112.0574	1117.8605	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	1159.5950	1164.8182	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	1235.8955	1240.6746	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	1321.2675	1325.5434	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,000	541.2702	557.8378	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,800	1468.2000	1471.6225	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.20 Put	500	1620.4919	1623.0441	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	1832.5591	1834.2885	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	1880.7330	1882.2299	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	380.6743	394.5950	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	6,600	2011.0098	2011.8892	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	340.8923	353.9643	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	317.9449	330.4871	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.95 Call	100	311.7054	324.0977	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	310.1660	322.5216	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	1,200	304.0915	0.0000	0.0000	0.0000	1,200	0.00
Dec 2016	ZAUS	17.50 Call	63,513	238.4085	248.8498	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>		
Dec 2016	ZAUS	17.66 Call	15,100	220.9074	230.8236	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	17.69 Call	3,500	217.7944	227.6133	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.00 Call	1,500	194.3275	202.2460	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.06 Call	1,400	190.2670	198.0342	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.10 Call	23,489	187.6341	195.3008	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.12 Call	4,000	186.3366	193.9558	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.45 Call	1,700	166.8445	173.7043	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.89 Call	17,000	145.5901	151.5708	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	18.98 Call	10,000	141.8048	147.6226	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.00 Call	2,310	140.9850	146.7688	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.15 Call	26,053	135.1035	140.6283	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.25 Call	10,303	129.3805	136.7805	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.70 Call	1,365	99.1850	105.4251	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.75 Call	150	96.2639	102.3812	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.81 Call	250	92.8632	98.8353	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	19.95 Call	725	85.3545	90.9972	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.08 Call	600	78.8886	84.2371	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.16 Call	6,600	75.1383	80.3113	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.30 Call	10,000	68.9706	73.8468	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.36 Call	368	66.4743	71.2271	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	20.90 Call	32,200	47.5072	51.2544	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.00 Call	500	44.6064	48.1873	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.24 Call	5,700	38.3096	41.5154	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	21.30 Call	69,895	36.8718	39.9889	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.23 Put	90	994.7448	998.1746	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.36 Put	7,160	1072.6083	1075.6921	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.70 Put	6,370	1287.7164	1289.7517	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	15.74 Put	3,200	1314.1233	1316.0287	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	16.75 Put	1,800	2049.7825	2048.5236	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.43 Call	90	321.3522	329.2778	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	18.44 Call	7,160	320.4699	328.3802	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.00 Call	6,370	276.8035	283.8412	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	19.38 Call	3,200	252.6050	259.1214	0.0000	0.0000	0	0.00		
Mar 2017	ZAUS	21.42 Call	1,800	114.3663	118.1185	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	14.89 Put	1,297	850.4364	850.7670	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.50 Put	150	1193.0896	1192.2211	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	15.78 Put	3,155	1366.0865	1364.5347	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.15 Call	1,297	585.5829	591.6663	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	18.65 Call	150	512.9989	518.5653	0.0000	0.0000	0	0.00		
Jun 2017	ZAUS	19.71 Call	3,155	414.8591	419.4436	0.0000	0.0000	0	0.00		
			<u>1,075,019</u>					<u>2,450.00</u>	<u>0.00</u>	<u>26,088,937.00</u>	<u>0.00</u>

<u>DATE</u>	<u>CONTRACT</u>	<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>		
		Total	2,005,026				36,461.00	504,385,491.50	141,196,731.00	1,265,348,553,446.00
		Grand Total	2,590,743				37,709.00	584,330,123.30	188,062,568	1,753,226,128,520.90